

This listing of claims will replace all prior versions, and listings, of claims in the application.

**Listing of Claims:**

1 (original). Financial product pricing system consisting of interface means, data storage means, calculation means, and data processing means, characterized in that:

(a) the interface means consist of means for inputting data that identify and describe the product into the system, whereby these data consist of:

-- (a1) contextual data of the product, consisting of at least one valuation currency and at least one underlying instrument,

-- (a2) characteristic data of the product, consisting of a set of events and flows associated with the product;

(b) the data processing means consist of means for generating a planned schedule (T1) from the identification and description data, in which an event and/or flow relating to the product is associated with each date;

(c) the data processing means also include means for interpreting the schedule, in order to generate:

-- (c1) a table of variables (T3) for the product on the basis of the events and/or flows,

-- (c2) for each date of the planned schedule, a function for calculating the product price as a function of at least one of the product variables;

(d) the interface means consist of means for inputting a list of market variables (T4) associated with the product and generated by a market analysis; and

(e) the calculation means consist of means for calculating, for each of the market scenarios/states and for each of the dates, the product variable values according to the market variables, and means for calculating the product price as a function of the calculated product variable values.

2 (original). System according to Claim 1, characterized in that the data processing means consist of means for generating a compact script containing all the data needed for product pricing.

3 (original). System according to Claim 2, characterized in that the means for inputting data identifying and describing the product consist of means for inputting these data

in compact script form.

4 (original). System according to Claim 1, characterized in that the means for inputting data identifying and describing the product consist of acquisition windows, into which the contextual data and characteristic data can be entered separately.

5 (currently amended). System according to ~~any of the preceding claims~~ Claim 1, characterized in that the data processing means also include means for checking the interpretation of the schedule.

6 (currently amended). System according to ~~any of the preceding claims~~ Claim 1, characterized in that the calculation means consist of:

-- (e1) means for calculating, for each of the market scenarios/states and for each of the dates, the value of each of the market variables,

-- (e2) means for calculating, for each of the market scenarios/states and for each of the dates, the product variable values as a function of the market variable values,

-- (e3) means for calculating the price as a function of the product variable values in all the market scenarios/states.

7 (original). Financial product pricing system according to Claim 6, characterized in that the data storage means consist of means for storing the market variable values in the form of tables (T<sub>vvm</sub>).

8 (currently amended). Financial product pricing system according to ~~any of the preceding claims~~ Claim 1, characterized in that the data storage means consist of means for storing, in the form of tables, the schedule (T<sub>1</sub>), the calculation functions (T<sub>2</sub>), the product variables (T<sub>3</sub>), the market variables (T<sub>4</sub>), and the product variable values (T<sub>vp</sub>).